



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2020 TO 06/11/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	2025	05/11/2020		Bond Future	144.8276	144.8276	144.8276	144.8276	0.000	0.0000	0.0000	0
2020/11/06	2025	04/02/2021		Bond Future	144.8803	144.8803	145.2933	145.2933	0.285	0.0000	0.0000	3,376

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	2025	06/05/2021			Bond Future	146.4491	146.4491	146.8660	146.8660	0.285	0.0000	0.0000	0
2020/11/06	2025	05/08/2021			Bond Future	146.5372	146.5372	146.9584	146.9584	0.287	0.0000	0.0000	0
2020/11/06	2025	04/11/2021			Bond Future	148.0360	148.0360	148.4618	148.4618	0.288	0.0000	0.0000	0
2020/11/06	2029	05/11/2020			Bond Future	100.0403	100.0403	100.0403	100.0403	0.000	0.0000	0.0000	0
2020/11/06	2029	04/02/2021			Bond Future	101.0746	101.0746	101.6934	101.6934	0.612	0.0000	0.0000	2,232
2020/11/06	2029	06/05/2021			Bond Future	101.0314	101.0314	101.6565	101.6565	0.619	0.0000	0.0000	0
2020/11/06	2029	05/08/2021			Bond Future	102.1464	102.1464	102.7783	102.7783	0.619	0.0000	0.0000	0
2020/11/06	2029	04/11/2021			Bond Future	102.0433	102.0433	102.6816	102.6816	0.626	0.0000	0.0000	0
2020/11/06	2030	05/11/2020			Bond Future	9.0600	95.6630	9.0600	95.6630	0.000	0.0000	0.0000	0
2020/11/06	2030	04/02/2021	9.16	Call	Bond Future	2,514.8600	2.5149	2,694.2500	2.6943	7.133	0	0	0
2020/11/06	2030	04/02/2021	9.15	Put	Bond Future	2,586.4000	2.5864	2,541.9200	2.5419	(1.720)	0	0	0
2020/11/06	2030	04/02/2021	8.20	Put	Bond Future	6,404.6300	6.4046	6,242.4600	6.2425	(2.532)	0	0	0
2020/11/06	2030	04/02/2021	9.20	Put	Bond Future	2,447.0000	2.4470	2,405.1700	2.4052	(1.709)	0	0	0
2020/11/06	2030	04/02/2021	9.12	Call	Bond Future	2,399.0800	2.3991	2,576.3000	2.5763	7.387	0	0	1,000
2020/11/06	2030	04/02/2021	8.36	Call	Bond Future	808.7100	0.8087	892.2200	0.8922	10.326	0	0	800
2020/11/06	2030	04/02/2021			Bond Future	9.1675	93.1560	9.1287	93.3793	(0.423)	0.0000	0.0000	107,784
2020/11/06	2030	04/02/2021	9.17	Call	Bond Future	2,544.2700	2.5443	2,724.2200	2.7242	7.073	0	0	0
2020/11/06	2030	04/02/2021	9.17	Put	Bond Future	2,529.9600	2.5300	2,486.6200	2.4866	(1.713)	0	0	0
2020/11/06	2030	04/02/2021	8.20	Call	Bond Future	618.9000	0.6189	680.0200	0.6800	9.876	0	0	1,600
2020/11/06	2030	04/02/2021	8.37	Put	Bond Future	5,558.0400	5.5580	5,420.1500	5.4201	(2.481)	0	0	0
2020/11/06	2030	04/02/2021	8.37	Call	Bond Future	821.8800	0.8219	907.2800	0.9073	10.391	0	0	1,000
2020/11/06	2030	04/02/2021	9.16	Put	Bond Future	2,558.0600	2.5581	2,514.1600	2.5142	(1.716)	0	0	0
2020/11/06	2030	04/02/2021	9.15	Call	Bond Future	2,485.6400	2.4856	2,664.4500	2.6644	7.194	0	0	0
2020/11/06	2030	04/02/2021	9.20	Call	Bond Future	2,633.5800	2.6336	2,815.0400	2.8150	6.890	0	0	1,600
2020/11/06	2030	04/02/2021	9.12	Put	Bond Future	2,672.8000	2.6728	2,626.7300	2.6267	(1.724)	0	0	0
2020/11/06	2030	04/02/2021	8.36	Put	Bond Future	5,606.2100	5.6062	5,466.4300	5.4664	(2.493)	0	0	0
2020/11/06	2030	04/02/2021	9.30	Call	Bond Future	2,941.9000	2.9419	3,130.0500	3.1300	6.396	0	0	0
2020/11/06	2030	04/02/2021	9.30	Put	Bond Future	2,184.0800	2.1841	2,148.9400	2.1489	(1.609)	0	0	2,000
2020/11/06	2030	04/02/2021	9.35	Call	Bond Future	3,102.1000	3.1021	3,294.2700	3.2943	6.195	0	0	0
2020/11/06	2030	04/02/2021	9.35	Put	Bond Future	2,060.3700	2.0604	2,029.2500	2.0293	(1.510)	0	0	2,000
2020/11/06	2030	04/02/2021	8.86	Put	Bond Future	3,511.9300	3.5119	3,445.0000	3.4450	(1.906)	0	0	0
2020/11/06	2030	04/02/2021	8.86	Call	Bond Future	1,721.6400	1.7216	1,878.0000	1.8780	9.082	0	0	800
2020/11/06	2030	04/02/2021	10.20	Call	Bond Future	6,411.5800	6.4116	6,656.0900	6.6561	3.814	0	0	0
2020/11/06	2030	04/02/2021	10.20	Put	Bond Future	712.9000	0.7129	734.1200	0.7341	2.977	0	0	1,800
2020/11/06	2030	06/05/2021	10.95	Put	Bond Future	799.8300	0.7998	788.6600	0.7887	(1.397)	0	0	300
2020/11/06	2030	06/05/2021	9.27	Call	Bond Future	3,020.8900	3.0209	3,274.6400	3.2746	8.400	0	0	300
2020/11/06	2030	06/05/2021	10.04	Put	Bond Future	1,843.7000	1.8437	1,945.7000	1.9457	5.532	0	0	0
2020/11/06	2030	06/05/2021	9.15	Call	Bond Future	2,702.3700	2.7024	2,950.4800	2.9505	9.181	0	0	0
2020/11/06	2030	06/05/2021	11.69	Call	Bond Future	12,135.6900	12.1357	12,358.2700	12.3583	1.834	0	0	0
2020/11/06	2030	06/05/2021	11.70	Put	Bond Future	320.6500	0.3206	318.0800	0.3181	(0.801)	0	0	0
2020/11/06	2030	06/05/2021			Bond Future	9.3701	94.1431	9.3296	94.3683	(0.431)	0.0000	0.0000	0
2020/11/06	2030	06/05/2021	8.77	Put	Bond Future	5,248.4400	5.2484	5,238.8900	5.2389	(0.182)	0	0	0
2020/11/06	2030	06/05/2021	8.77	Call	Bond Future	1,830.3400	1.8303	2,046.0100	2.0460	11.783	0	0	300
2020/11/06	2030	06/05/2021	10.74	Call	Bond Future	8,235.9800	8.2360	8,448.4400	8.4484	2.580	0	0	0
2020/11/06	2030	06/05/2021	10.74	Put	Bond Future	1,006.9800	1.0070	994.2200	0.9942	(1.267)	0	0	0
2020/11/06	2030	06/05/2021	10.95	Call	Bond Future	9,070.6800	9.0707	9,284.7300	9.2847	2.360	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	2030	06/05/2021	9.27	Put	Bond Future	3,579.7400	3.5797	3,608.2700	3.6083	0.797	0	0	0
2020/11/06	2030	06/05/2021	7.97	Call	Bond Future	716.9100	0.7169	798.4100	0.7984	11.368	0	0	700
2020/11/06	2030	06/05/2021	10.04	Call	Bond Future	5,475.0800	5.4751	5,802.3000	5.8023	5.977	0	0	0
2020/11/06	2030	06/05/2021	9.15	Put	Bond Future	3,937.2500	3.9373	3,960.1400	3.9601	0.581	0	0	0
2020/11/06	2030	06/05/2021	9.92	Call	Bond Future	5,047.8800	5.0479	5,363.2200	5.3632	6.247	0	0	0
2020/11/06	2030	06/05/2021	11.69	Put	Bond Future	324.8700	0.3249	322.2300	0.3222	(0.813)	0	0	0
2020/11/06	2030	06/05/2021	11.70	Call	Bond Future	12,177.9500	12.1780	12,400.6000	12.4006	1.828	0	0	0
2020/11/06	2030	06/05/2021	9.22	Call	Bond Future	2,886.0400	2.8860	3,137.2100	3.1372	8.703	0	0	0
2020/11/06	2030	06/05/2021	9.22	Put	Bond Future	3,725.8000	3.7258	3,751.7500	3.7518	0.696	0	0	700
2020/11/06	2030	06/05/2021	7.97	Put	Bond Future	8,950.4600	8.9505	8,806.7400	8.8067	(1.606)	0	0	0
2020/11/06	2030	06/05/2021	9.92	Put	Bond Future	2,053.1000	2.0531	2,143.2200	2.1432	4.389	0	0	700
2020/11/06	2030	06/05/2021	11.71	Call	Bond Future	12,220.2300	12.2202	12,442.9400	12.4429	1.822	0	0	0
2020/11/06	2030	06/05/2021	11.71	Put	Bond Future	316.4900	0.3165	313.9800	0.3140	(0.793)	0	0	0
2020/11/06	2030	05/08/2021	12.10	Call	Bond Future	12,679.0500	12.6790	12,892.2100	12.8922	1.681	0	0	0
2020/11/06	2030	05/08/2021	10.41	Call	Bond Future	6,193.3300	6.1933	6,517.5500	6.5175	5.235	0	0	0
2020/11/06	2030	05/08/2021	10.42	Put	Bond Future	1,907.6800	1.9077	2,005.4500	2.0054	5.125	0	0	0
2020/11/06	2030	05/08/2021			Bond Future	9.5897	91.1546	9.5475	91.3821	(0.441)	0.0000	0.0000	0
2020/11/06	2030	05/08/2021	12.10	Put	Bond Future	399.6400	0.3996	385.2900	0.3853	(3.591)	0	0	600
2020/11/06	2030	05/08/2021	9.45	Call	Bond Future	3,194.3800	3.1944	3,426.6800	3.4267	7.272	0	0	600
2020/11/06	2030	05/08/2021	10.41	Put	Bond Future	1,922.3100	1.9223	2,019.0200	2.0190	5.031	0	0	0
2020/11/06	2030	05/08/2021	10.42	Call	Bond Future	6,229.1500	6.2291	6,554.4300	6.5544	5.222	0	0	0
2020/11/06	2030	05/08/2021	8.95	Put	Bond Future	5,549.7900	5.5498	5,511.6400	5.5116	(0.687)	0	0	0
2020/11/06	2030	05/08/2021	8.95	Call	Bond Future	2,028.4000	2.0284	2,217.7600	2.2178	9.335	0	0	600
2020/11/06	2030	05/08/2021	9.45	Put	Bond Future	3,948.9400	3.9489	3,953.7300	3.9537	0.121	0	0	0
2020/11/06	2030	05/08/2021	10.43	Call	Bond Future	6,265.3000	6.2653	6,591.0900	6.5911	5.200	0	0	0
2020/11/06	2030	05/08/2021	10.43	Put	Bond Future	1,893.4200	1.8934	1,991.7000	1.9917	5.191	0	0	0
2020/11/06	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	2,541.9600	2.5420	100.000	0	0	0
2020/11/06	2030	04/11/2021	10.60	Call	Bond Future	3,934.7800	3.9348	6,692.0600	6.6921	70.075	0	0	0
2020/11/06	2030	04/11/2021			Bond Future	9.8195	92.0646	9.7752	92.2945	(0.451)	0.0000	0.0000	0
2020/11/06	2030	04/11/2021	10.59	Call	Bond Future	3,885.7900	3.8858	6,657.6600	6.6577	71.333	0	0	0
2020/11/06	2030	04/11/2021	10.61	Call	Bond Future	3,983.7400	3.9837	6,726.5100	6.7265	68.849	0	0	0
2020/11/06	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	2,512.8600	2.5129	100.000	0	0	0
2020/11/06	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	2,527.3700	2.5274	100.000	0	0	0
2020/11/06	2032	05/11/2020			Bond Future	10.2000	87.9518	10.2000	87.9518	0.000	0.0000	0.0000	0
2020/11/06	2032	04/02/2021	9.63	Call	Bond Future	1,300.7300	1.3007	1,440.7700	1.4408	10.766	0	0	0
2020/11/06	2032	04/02/2021	9.29	Call	Bond Future	783.6200	0.7836	860.4700	0.8605	9.807	0	0	800
2020/11/06	2032	04/02/2021	10.82	Put	Bond Future	1,626.3500	1.6263	1,664.9500	1.6650	2.373	0	0	800
2020/11/06	2032	04/02/2021			Bond Future	10.2736	89.7276	10.2399	89.9283	(0.328)	0.0000	0.0000	120,128
2020/11/06	2032	04/02/2021	9.61	Call	Bond Future	1,263.4200	1.2634	1,400.6000	1.4006	10.858	0	0	0
2020/11/06	2032	04/02/2021	9.61	Put	Bond Future	5,331.4600	5.3315	5,268.0000	5.2680	(1.190)	0	0	0
2020/11/06	2032	04/02/2021	8.79	Put	Bond Future	9,794.7100	9.7947	9,634.5300	9.6345	(1.635)	0	0	0
2020/11/06	2032	04/02/2021	8.79	Call	Bond Future	334.9000	0.3349	375.3600	0.3754	12.081	0	0	800
2020/11/06	2032	04/02/2021	9.63	Put	Bond Future	5,242.4300	5.2424	5,181.8300	5.1818	(1.156)	0	0	0
2020/11/06	2032	04/02/2021	9.29	Put	Bond Future	6,906.0400	6.9060	6,782.2500	6.7823	(1.792)	0	0	0
2020/11/06	2032	04/02/2021	10.82	Call	Bond Future	4,790.8200	4.7908	5,030.0600	5.0301	4.994	0	0	0
2020/11/06	2032	04/02/2021	9.62	Call	Bond Future	1,282.0600	1.2821	1,420.6800	1.4207	10.812	0	0	0
2020/11/06	2032	04/02/2021	9.62	Put	Bond Future	5,286.9000	5.2869	5,224.8800	5.2249	(1.173)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	2032	06/05/2021	12.57	Call	Bond Future	11,532.9600	11.5330	11,750.5300	11.7505	1.887	0	0	0
2020/11/06	2032	06/05/2021	12.12	Put	Bond Future	1,032.4700	1.0325	1,047.8500	1.0478	1.490	0	0	0
2020/11/06	2032	06/05/2021			Bond Future	10.4959	86.5331	10.4608	86.7355	(0.334)	0.0000	0.0000	0
2020/11/06	2032	06/05/2021	12.57	Put	Bond Future	648.5300	0.6485	663.6400	0.6636	2.330	0	0	736
2020/11/06	2032	06/05/2021	10.33	Put	Bond Future	4,278.0600	4.2781	4,320.4100	4.3204	0.990	0	0	0
2020/11/06	2032	06/05/2021	10.33	Call	Bond Future	3,315.3800	3.3154	3,560.1900	3.5602	7.384	0	0	736
2020/11/06	2032	06/05/2021	12.11	Call	Bond Future	9,686.2100	9.6862	9,904.0200	9.9040	2.249	0	0	0
2020/11/06	2032	06/05/2021	12.11	Put	Bond Future	1,042.7800	1.0428	1,058.1300	1.0581	1.472	0	0	0
2020/11/06	2032	06/05/2021	12.12	Call	Bond Future	9,725.6000	9.7256	9,943.4400	9.9434	2.240	0	0	0
2020/11/06	2032	06/05/2021	12.10	Call	Bond Future	9,646.8400	9.6468	9,864.6300	9.8646	2.258	0	0	0
2020/11/06	2032	06/05/2021	12.10	Put	Bond Future	1,053.1700	1.0532	1,068.5000	1.0685	1.456	0	0	0
2020/11/06	2032	05/08/2021	11.37	Put	Bond Future	2,644.8700	2.6449	2,711.7100	2.7117	2.527	0	0	0
2020/11/06	2032	05/08/2021			Bond Future	10.7299	87.4678	10.6933	87.6723	(0.341)	0.0000	0.0000	0
2020/11/06	2032	05/08/2021	11.36	Call	Bond Future	6,079.5400	6.0795	6,349.8700	6.3499	4.447	0	0	0
2020/11/06	2032	05/08/2021	11.36	Put	Bond Future	2,662.5400	2.6625	2,728.4400	2.7284	2.475	0	0	0
2020/11/06	2032	05/08/2021	11.37	Call	Bond Future	6,114.5600	6.1146	6,385.8300	6.3858	4.436	0	0	0
2020/11/06	2032	05/08/2021	11.35	Call	Bond Future	6,044.5700	6.0446	6,314.2400	6.3142	4.461	0	0	0
2020/11/06	2032	05/08/2021	11.35	Put	Bond Future	2,680.3100	2.6803	2,745.5500	2.7456	2.434	0	0	0
2020/11/06	2032	04/11/2021	11.69	Call	Bond Future	3,699.9200	3.6999	7,030.9300	7.0309	90.029	0	0	0
2020/11/06	2032	04/11/2021			Bond Future	10.9828	84.1980	10.9446	84.4047	(0.348)	0.0000	0.0000	0
2020/11/06	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	3,124.3700	3.1244	100.000	0	0	0
2020/11/06	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	3,091.5700	3.0916	100.000	0	0	0
2020/11/06	2032	04/11/2021	11.70	Call	Bond Future	3,750.6100	3.7506	7,065.3400	7.0653	88.378	0	0	0
2020/11/06	2032	04/11/2021	11.71	Call	Bond Future	3,801.2600	3.8013	7,099.4700	7.0995	86.766	0	0	0
2020/11/06	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	3,108.0900	3.1081	100.000	0	0	0
2020/11/06	2033	05/11/2020			Bond Future	94.1995	94.1995	94.1995	94.1995	0.000	0.0000	0.0000	0
2020/11/06	2033	04/02/2021			Bond Future	95.2372	95.2372	95.7446	95.7446	0.533	0.0000	0.0000	7,616
2020/11/06	2033	06/05/2021			Bond Future	95.0546	95.0546	95.5672	95.5672	0.539	0.0000	0.0000	0
2020/11/06	2033	05/08/2021			Bond Future	96.1036	96.1036	96.6218	96.6218	0.539	0.0000	0.0000	0
2020/11/06	2033	04/11/2021			Bond Future	95.8646	95.8646	96.3882	96.3882	0.546	0.0000	0.0000	0
2020/11/06	2037	05/11/2020			Bond Future	11.2500	82.0233	11.2500	82.0233	0.000	0.0000	0.0000	0
2020/11/06	2037	04/02/2021	10.28	Put	Bond Future	8,086.0400	8.0860	7,321.3500	7.3213	(9.457)	0	0	0
2020/11/06	2037	04/02/2021	10.27	Call	Bond Future	794.0200	0.7940	1,066.5800	1.0666	34.327	0	0	0
2020/11/06	2037	04/02/2021	13.73	Call	Bond Future	12,659.4200	12.6594	13,664.6000	13.6646	7.940	0	0	0
2020/11/06	2037	04/02/2021	10.85	Call	Bond Future	1,732.7600	1.7328	2,242.3300	2.2423	29.408	0	0	0
2020/11/06	2037	04/02/2021	10.35	Call	Bond Future	892.1800	0.8922	1,187.5100	1.1875	33.102	0	0	0
2020/11/06	2037	04/02/2021			Bond Future	11.3989	79.1018	11.2296	80.1419	(1.485)	0.0000	0.0000	129,663
2020/11/06	2037	04/02/2021	11.97	Put	Bond Future	1,840.7100	1.8407	1,656.4200	1.6564	(10.012)	0	0	0
2020/11/06	2037	04/02/2021	11.97	Call	Bond Future	5,200.5900	5.2006	6,056.3500	6.0563	16.455	0	0	300
2020/11/06	2037	04/02/2021	9.65	Put	Bond Future	12,116.5100	12.1165	11,205.6300	11.2056	(7.518)	0	0	0
2020/11/06	2037	04/02/2021	9.65	Call	Bond Future	284.4800	0.2845	413.6500	0.4137	45.406	0	0	72
2020/11/06	2037	04/02/2021	10.28	Call	Bond Future	805.8200	0.8058	1,081.1800	1.0812	34.171	0	0	0
2020/11/06	2037	04/02/2021	10.27	Put	Bond Future	8,143.8100	8.1438	7,376.3200	7.3763	(9.424)	0	0	0
2020/11/06	2037	04/02/2021	11.90	Call	Bond Future	4,935.6600	4.9357	5,771.4600	5.7715	16.934	0	0	0
2020/11/06	2037	04/02/2021	13.73	Put	Bond Future	236.5000	0.2365	201.6300	0.2016	(14.744)	0	0	300
2020/11/06	2037	04/02/2021	10.85	Put	Bond Future	5,182.8500	5.1828	4,652.3700	4.6524	(10.235)	0	0	72

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	2037	04/02/2021	10.35	Put	Bond Future	7,687.7700	7.6878	6,943.0500	6.9430	(9.687)	0	0	72
2020/11/06	2037	04/02/2021	10.29	Call	Bond Future	817.7600	0.8178	1,095.9300	1.0959	34.016	0	0	0
2020/11/06	2037	04/02/2021	10.29	Put	Bond Future	8,028.5000	8.0285	7,266.6200	7.2666	(9.490)	0	0	0
2020/11/06	2037	04/02/2021	11.90	Put	Bond Future	1,975.6400	1.9756	1,771.3900	1.7714	(10.338)	0	0	240
2020/11/06	2037	04/02/2021	10.48	Put	Bond Future	6,976.8200	6.9768	6,270.7600	6.2708	(10.120)	0	0	0
2020/11/06	2037	04/02/2021	10.48	Call	Bond Future	1,070.4700	1.0705	1,404.4600	1.4045	31.200	0	0	240
2020/11/06	2037	06/05/2021	12.42	Call	Bond Future	6,859.0500	6.8590	7,811.2500	7.8113	13.882	0	0	0
2020/11/06	2037	06/05/2021			Bond Future	11.6325	79.9402	11.4562	80.9909	(1.516)	0.0000	0.0000	0
2020/11/06	2037	06/05/2021	12.42	Put	Bond Future	2,419.1900	2.4192	2,320.6900	2.3207	(4.072)	0	0	0
2020/11/06	2037	06/05/2021	12.43	Call	Bond Future	6,896.2800	6.8963	7,850.2400	7.8502	13.833	0	0	0
2020/11/06	2037	06/05/2021	12.44	Put	Bond Future	2,386.0900	2.3861	2,291.1100	2.2911	(3.981)	0	0	0
2020/11/06	2037	06/05/2021	12.43	Put	Bond Future	2,402.5900	2.4026	2,305.8500	2.3059	(4.026)	0	0	0
2020/11/06	2037	06/05/2021	12.44	Call	Bond Future	6,933.5600	6.9336	7,889.2800	7.8893	13.784	0	0	0
2020/11/06	2037	05/08/2021	12.26	Put	Bond Future	3,556.3400	3.5563	3,337.4700	3.3375	(6.154)	0	0	0
2020/11/06	2037	05/08/2021	12.27	Call	Bond Future	5,691.8600	5.6919	6,537.2900	6.5373	14.853	0	0	0
2020/11/06	2037	05/08/2021	12.28	Call	Bond Future	5,724.2400	5.7242	6,572.5400	6.5725	14.819	0	0	0
2020/11/06	2037	05/08/2021			Bond Future	11.8836	76.5481	11.6995	77.6100	(1.549)	0.0000	0.0000	0
2020/11/06	2037	05/08/2021	12.26	Call	Bond Future	5,659.2900	5.6593	6,502.3400	6.5023	14.897	0	0	0
2020/11/06	2037	05/08/2021	12.28	Put	Bond Future	3,512.0600	3.5121	3,298.4400	3.2984	(6.082)	0	0	0
2020/11/06	2037	05/08/2021	12.27	Put	Bond Future	3,534.2600	3.5343	3,317.7700	3.3178	(6.125)	0	0	0
2020/11/06	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	3,353.9800	3.3540	100.000	0	0	0
2020/11/06	2037	04/11/2021			Bond Future	12.1382	77.3120	11.9463	78.3847	(1.581)	0.0000	0.0000	0
2020/11/06	2037	04/11/2021	12.82	Call	Bond Future	3,628.1300	3.6281	8,054.8000	8.0548	122.010	0	0	0
2020/11/06	2037	04/11/2021	12.83	Call	Bond Future	3,679.3200	3.6793	8,089.9200	8.0899	119.875	0	0	0
2020/11/06	2037	04/11/2021	12.81	Call	Bond Future	3,576.8900	3.5769	8,019.7200	8.0197	124.209	0	0	0
2020/11/06	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	3,370.1400	3.3701	100.000	0	0	0
2020/11/06	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	3,337.9100	3.3379	100.000	0	0	0
2020/11/06	2038	05/11/2020			Bond Future	105.2041	105.2041	105.2041	105.2041	0.000	0.0000	0.0000	0
2020/11/06	2038	04/02/2021			Bond Future	104.9796	104.9796	105.6960	105.6960	0.682	0.0000	0.0000	9,468
2020/11/06	2038	06/05/2021			Bond Future	106.1165	106.1165	106.8402	106.8402	0.682	0.0000	0.0000	0
2020/11/06	2038	05/08/2021			Bond Future	105.5685	105.5685	106.3002	106.3002	0.693	0.0000	0.0000	0
2020/11/06	2038	04/11/2021			Bond Future	106.6481	106.6481	107.3873	107.3873	0.693	0.0000	0.0000	0
2020/11/06	2040	05/11/2020			Bond Future	11.4300	83.7134	11.4300	83.7134	0.000	0.0000	0.0000	0
2020/11/06	2040	04/02/2021	10.42	Put	Bond Future	8,605.3600	8.6054	7,699.6300	7.6996	(10.525)	0	0	0
2020/11/06	2040	04/02/2021	9.49	Call	Bond Future	142.1100	0.1421	223.4900	0.2235	57.265	0	0	500
2020/11/06	2040	04/02/2021	9.57	Put	Bond Future	14,688.9600	14.6890	13,580.7800	13.5808	(7.544)	0	0	0
2020/11/06	2040	04/02/2021	10.07	Put	Bond Future	10,928.0900	10.9281	9,921.4600	9.9215	(9.211)	0	0	0
2020/11/06	2040	04/02/2021			Bond Future	11.5514	80.7529	11.3664	81.9542	(1.602)	0.0000	0.0000	81,616
2020/11/06	2040	04/02/2021	10.41	Call	Bond Future	772.3600	0.7724	1,064.7200	1.0647	37.853	0	0	0
2020/11/06	2040	04/02/2021	10.41	Put	Bond Future	8,667.8100	8.6678	7,758.8900	7.7589	(10.486)	0	0	0
2020/11/06	2040	04/02/2021	10.07	Call	Bond Future	440.9300	0.4409	635.5800	0.6356	44.145	0	0	800
2020/11/06	2040	04/02/2021	11.74	Call	Bond Future	4,031.4200	4.0314	4,879.9200	4.8799	21.047	0	0	0
2020/11/06	2040	04/02/2021	11.74	Put	Bond Future	2,836.0700	2.8361	2,483.2900	2.4833	(12.439)	0	0	800
2020/11/06	2040	04/02/2021	10.42	Call	Bond Future	784.3700	0.7844	1,079.9200	1.0799	37.680	0	0	0
2020/11/06	2040	04/02/2021	9.49	Put	Bond Future	15,333.6700	15.3337	14,213.7700	14.2138	(7.304)	0	0	0
2020/11/06	2040	04/02/2021	9.57	Call	Bond Future	168.4900	0.1685	261.5900	0.2616	55.256	0	0	800

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	2040	04/02/2021	10.40	Call	Bond Future	760.5000	0.7605	1,049.6800	1.0497	38.025	0	0	0
2020/11/06	2040	04/02/2021	10.40	Put	Bond Future	8,730.5100	8.7305	7,818.4100	7.8184	(10.447)	0	0	0
2020/11/06	2040	04/02/2021	10.24	Put	Bond Future	9,765.3900	9.7654	8,804.8400	8.8048	(9.836)	0	0	0
2020/11/06	2040	04/02/2021	10.24	Call	Bond Future	588.8200	0.5888	829.5500	0.8295	40.883	0	0	500
2020/11/06	2040	04/02/2021	11.57	Call	Bond Future	3,448.3900	3.4484	4,239.6900	4.2397	22.947	0	0	0
2020/11/06	2040	04/02/2021	11.57	Put	Bond Future	3,329.1500	3.3292	2,919.1700	2.9192	(12.315)	0	0	500
2020/11/06	2040	06/05/2021	10.83	Put	Bond Future	8,221.6600	8.2217	7,619.9000	7.6199	(7.319)	0	0	0
2020/11/06	2040	06/05/2021	11.58	Put	Bond Future	5,082.2100	5.0822	4,752.5900	4.7526	(6.486)	0	0	0
2020/11/06	2040	06/05/2021	12.44	Put	Bond Future	2,818.1000	2.8181	2,696.2500	2.6963	(4.324)	0	0	0
2020/11/06	2040	06/05/2021			Bond Future	11.7822	81.6089	11.5894	82.8225	(1.637)	0.0000	0.0000	0
2020/11/06	2040	06/05/2021	13.38	Call	Bond Future	10,430.8900	10.4309	11,545.4400	11.5454	10.685	0	0	0
2020/11/06	2040	06/05/2021	13.38	Put	Bond Future	1,433.0900	1.4331	1,334.0400	1.3340	(6.912)	0	0	300
2020/11/06	2040	06/05/2021	12.43	Call	Bond Future	6,702.4300	6.7024	7,792.0700	7.7921	16.257	0	0	0
2020/11/06	2040	06/05/2021	12.43	Put	Bond Future	2,837.1900	2.8372	2,713.2300	2.7132	(4.369)	0	0	0
2020/11/06	2040	06/05/2021	10.83	Call	Bond Future	1,925.9900	1.9260	2,537.8300	2.5378	31.768	0	0	300
2020/11/06	2040	06/05/2021	11.58	Call	Bond Future	3,808.8200	3.8088	4,692.8000	4.6928	23.209	0	0	300
2020/11/06	2040	06/05/2021	12.44	Call	Bond Future	6,740.5800	6.7406	7,832.3300	7.8323	16.197	0	0	0
2020/11/06	2040	06/05/2021	12.42	Call	Bond Future	6,664.3400	6.6643	7,752.0600	7.7521	16.321	0	0	0
2020/11/06	2040	06/05/2021	12.42	Put	Bond Future	2,856.4000	2.8564	2,730.5200	2.7305	(4.407)	0	0	0
2020/11/06	2040	05/08/2021	11.05	Put	Bond Future	8,450.3600	8.4504	7,789.7000	7.7897	(7.818)	0	0	0
2020/11/06	2040	05/08/2021	12.47	Call	Bond Future	6,168.5200	6.1685	7,177.3400	7.1773	16.354	0	0	0
2020/11/06	2040	05/08/2021			Bond Future	12.0303	77.9844	11.8287	79.2111	(1.676)	0.0000	0.0000	0
2020/11/06	2040	05/08/2021	11.55	Put	Bond Future	6,302.6500	6.3026	5,859.8000	5.8598	(7.026)	0	0	0
2020/11/06	2040	05/08/2021	11.55	Call	Bond Future	3,328.1700	3.3282	4,111.9500	4.1119	23.550	0	0	900
2020/11/06	2040	05/08/2021	14.80	Call	Bond Future	14,784.9800	14.7850	15,957.8300	15.9578	7.933	0	0	0
2020/11/06	2040	05/08/2021	14.80	Put	Bond Future	675.9600	0.6760	622.1800	0.6222	(7.956)	0	0	900
2020/11/06	2040	05/08/2021	12.47	Put	Bond Future	3,598.1400	3.5981	3,380.3300	3.3803	(6.053)	0	0	0
2020/11/06	2040	05/08/2021	11.05	Call	Bond Future	2,179.8600	2.1799	2,745.8300	2.7458	25.964	0	0	900
2020/11/06	2040	05/08/2021	12.48	Call	Bond Future	6,202.6500	6.2026	7,214.5000	7.2145	16.313	0	0	0
2020/11/06	2040	05/08/2021	12.49	Put	Bond Future	3,553.1300	3.5531	3,341.1000	3.3411	(5.967)	0	0	0
2020/11/06	2040	05/08/2021	12.48	Put	Bond Future	3,575.4400	3.5754	3,360.6600	3.3607	(6.007)	0	0	0
2020/11/06	2040	05/08/2021	12.49	Call	Bond Future	6,237.1000	6.2371	7,251.7000	7.2517	16.267	0	0	0
2020/11/06	2040	04/11/2021	12.90	Call	Bond Future	3,462.5900	3.4626	8,332.0400	8.3320	140.630	0	0	0
2020/11/06	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	3,648.0200	3.6480	100.000	0	0	0
2020/11/06	2040	04/11/2021			Bond Future	12.2813	78.7626	12.0709	80.0016	(1.713)	0.0000	0.0000	0
2020/11/06	2040	04/11/2021	12.91	Call	Bond Future	3,516.4300	3.5164	8,368.7300	8.3687	137.989	0	0	0
2020/11/06	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	3,613.3200	3.6133	100.000	0	0	0
2020/11/06	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	3,630.4700	3.6305	100.000	0	0	0
2020/11/06	2040	04/11/2021	12.89	Call	Bond Future	3,408.6800	3.4087	8,295.6800	8.2957	143.369	0	0	0
2020/11/06	2044	05/11/2020			Bond Future	11.5450	79.9717	11.5450	79.9717	0.000	0.0000	0.0000	0
2020/11/06	2044	04/02/2021	10.37	Call	Bond Future	614.3300	0.6143	871.6500	0.8717	41.886	0	0	0
2020/11/06	2044	04/02/2021	10.35	Put	Bond Future	9,842.1400	9.8421	8,868.1100	8.8681	(9.897)	0	0	0
2020/11/06	2044	04/02/2021	10.04	Put	Bond Future	12,036.0300	12.0360	10,979.4400	10.9794	(8.779)	0	0	0
2020/11/06	2044	04/02/2021			Bond Future	11.6716	77.0274	11.4813	78.2528	(1.631)	0.0000	0.0000	38,020
2020/11/06	2044	04/02/2021	10.37	Put	Bond Future	9,708.2200	9.7082	8,740.1700	8.7402	(9.971)	0	0	0
2020/11/06	2044	04/02/2021	10.35	Call	Bond Future	594.5400	0.5945	845.8800	0.8459	42.275	0	0	0
2020/11/06	2044	04/02/2021	10.36	Put	Bond Future	9,775.0600	9.7751	8,804.0100	8.8040	(9.934)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	2044	04/02/2021	10.04	Call	Bond Future	346.2000	0.3462	514.9800	0.5150	48.752	0	0	0
2020/11/06	2044	04/02/2021	10.84	Call	Bond Future	1,236.4000	1.2364	1,675.6900	1.6757	35.530	0	0	0
2020/11/06	2044	04/02/2021	10.36	Call	Bond Future	604.3700	0.6044	858.6900	0.8587	42.080	0	0	0
2020/11/06	2044	04/02/2021	10.84	Put	Bond Future	6,845.9700	6.8460	6,059.8900	6.0599	(11.482)	0	0	265
2020/11/06	2044	04/02/2021	10.29	Call	Bond Future	538.1100	0.5381	771.9500	0.7719	43.456	0	0	0
2020/11/06	2044	04/02/2021	10.29	Put	Bond Future	10,249.6100	10.2496	9,258.0800	9.2581	(9.674)	0	0	265
2020/11/06	2044	04/02/2021	9.66	Put	Bond Future	15,006.1900	15.0062	13,875.3700	13.8754	(7.536)	0	0	0
2020/11/06	2044	04/02/2021	9.66	Call	Bond Future	162.8700	0.1629	257.4200	0.2574	58.052	0	0	265
2020/11/06	2044	06/05/2021	12.50	Put	Bond Future	2,896.0300	2.8960	2,754.4800	2.7545	(4.888)	0	0	3,100
2020/11/06	2044	06/05/2021	12.43	Put	Bond Future	3,042.5500	3.0425	2,883.3800	2.8834	(5.231)	0	0	0
2020/11/06	2044	06/05/2021	12.44	Call	Bond Future	6,232.2500	6.2323	7,313.7800	7.3138	17.354	0	0	0
2020/11/06	2044	06/05/2021			Bond Future	11.8976	77.8440	11.6990	79.0819	(1.669)	0.0000	0.0000	0
2020/11/06	2044	06/05/2021	12.45	Call	Bond Future	6,268.1000	6.2681	7,352.1200	7.3521	17.294	0	0	0
2020/11/06	2044	06/05/2021	12.45	Put	Bond Future	2,999.9700	3.0000	2,846.0000	2.8460	(5.132)	0	0	0
2020/11/06	2044	06/05/2021	12.50	Call	Bond Future	6,447.8600	6.4479	7,544.3000	7.5443	17.005	0	0	0
2020/11/06	2044	06/05/2021	12.43	Call	Bond Future	6,196.6600	6.1967	7,275.4800	7.2755	17.410	0	0	0
2020/11/06	2044	06/05/2021	12.44	Put	Bond Future	3,021.0900	3.0211	2,864.6300	2.8646	(5.179)	0	0	0
2020/11/06	2044	06/05/2021	11.35	Put	Bond Future	6,314.4200	6.3144	5,883.1700	5.8832	(6.830)	0	0	0
2020/11/06	2044	06/05/2021	11.35	Call	Bond Future	2,814.3900	2.8144	3,621.1300	3.6211	28.665	0	0	3,100
2020/11/06	2044	06/05/2021	11.90	Call	Bond Future	4,410.0700	4.4101	5,363.1300	5.3631	21.611	0	0	0
2020/11/06	2044	06/05/2021	11.90	Put	Bond Future	4,395.5700	4.3956	4,110.6400	4.1106	(6.482)	0	0	3,100
2020/11/06	2044	05/08/2021	12.60	Put	Bond Future	3,527.9300	3.5279	3,300.1300	3.3001	(6.457)	0	0	0
2020/11/06	2044	05/08/2021	12.61	Put	Bond Future	3,505.9500	3.5060	3,281.1300	3.2811	(6.413)	0	0	0
2020/11/06	2044	05/08/2021			Bond Future	12.1404	74.3040	11.9326	75.5553	(1.711)	0.0000	0.0000	0
2020/11/06	2044	05/08/2021	12.60	Call	Bond Future	6,171.5100	6.1715	7,194.9300	7.1949	16.583	0	0	0
2020/11/06	2044	05/08/2021	12.61	Call	Bond Future	6,205.2200	6.2052	7,231.6200	7.2316	16.541	0	0	0
2020/11/06	2044	05/08/2021	12.59	Call	Bond Future	6,137.8500	6.1378	7,158.5300	7.1585	16.629	0	0	0
2020/11/06	2044	05/08/2021	12.59	Put	Bond Future	3,550.0400	3.5500	3,319.5000	3.3195	(6.494)	0	0	0
2020/11/06	2044	04/11/2021	12.91	Call	Bond Future	2,902.8800	2.9029	8,020.9800	8.0210	176.311	0	0	0
2020/11/06	2044	04/11/2021			Bond Future	12.3858	75.0454	12.1687	76.3093	(1.752)	0.0000	0.0000	0
2020/11/06	2044	04/11/2021	12.89	Call	Bond Future	2,795.8500	2.7958	7,950.3200	7.9503	184.361	0	0	0
2020/11/06	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	3,890.5700	3.8906	100.000	0	0	0
2020/11/06	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	3,854.2000	3.8542	100.000	0	0	0
2020/11/06	2044	04/11/2021	12.90	Call	Bond Future	2,849.4000	2.8494	7,985.6300	7.9856	180.257	0	0	0
2020/11/06	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	3,872.3300	3.8723	100.000	0	0	0
2020/11/06	2046	05/11/2020			Bond Future	92.3387	92.3387	92.3387	92.3387	0.000	0.0000	0.0000	0
2020/11/06	2046	04/02/2021			Bond Future	93.2582	93.2582	94.5159	94.5159	1.349	0.0000	0.0000	14,771
2020/11/06	2046	06/05/2021			Bond Future	92.4807	92.4807	93.7515	93.7515	1.374	0.0000	0.0000	0
2020/11/06	2046	05/08/2021			Bond Future	93.5015	93.5015	94.7862	94.7862	1.374	0.0000	0.0000	0
2020/11/06	2046	04/11/2021			Bond Future	92.6536	92.6536	93.9518	93.9518	1.401	0.0000	0.0000	0
2020/11/06	2050	05/11/2020			Bond Future	94.3800	94.3800	94.3800	94.3800	0.000	0.0000	0.0000	0
2020/11/06	2050	04/02/2021			Bond Future	93.4327	93.4327	94.6437	94.6437	1.296	0.0000	0.0000	12,407
2020/11/06	2050	06/05/2021			Bond Future	94.4445	94.4445	95.6682	95.6682	1.296	0.0000	0.0000	0
2020/11/06	2050	05/08/2021			Bond Future	93.5620	93.5620	94.7991	94.7991	1.322	0.0000	0.0000	0
2020/11/06	2050	04/11/2021			Bond Future	94.5187	94.5187	95.7686	95.7686	1.322	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	AL37	04/02/2021			Index Future	782.8820	782.8820	780.3300	780.3300	(0.326)	0.0000	0.0000	0
2020/11/06	AL37	06/05/2021			Index Future	791.1660	791.1660	788.5830	788.5830	(0.326)	0.0000	0.0000	0
2020/11/06	AL37	05/08/2021			Index Future	799.6160	799.6160	797.0050	797.0050	(0.327)	0.0000	0.0000	0
2020/11/06	AL37	04/11/2021			Index Future	789.4300	789.4300	805.0660	805.0660	1.981	0.0000	0.0000	0
2020/11/06	AL7T	04/02/2021			Index Future	847.3900	847.3900	849.1690	849.1690	0.210	0.0000	0.0000	0
2020/11/06	AL7T	06/05/2021			Index Future	856.3560	856.3560	858.1500	858.1500	0.209	0.0000	0.0000	0
2020/11/06	AL7T	05/08/2021			Index Future	865.5020	865.5020	867.3140	867.3140	0.209	0.0000	0.0000	0
2020/11/06	AL7T	04/11/2021			Index Future	839.5500	839.5500	876.0870	876.0870	4.352	0.0000	0.0000	0
2020/11/06	ALBI	04/02/2021			Index Future	738.8540	738.8540	743.2410	743.2410	0.594	0.0000	0.0000	227
2020/11/06	ALBI	06/05/2021			Index Future	746.6720	746.6720	751.1010	751.1010	0.593	0.0000	0.0000	0
2020/11/06	ALBI	05/08/2021			Index Future	754.6460	754.6460	759.1220	759.1220	0.593	0.0000	0.0000	0
2020/11/06	ALBI	04/11/2021			Index Future	737.2600	737.2600	766.8010	766.8010	4.007	0.0000	0.0000	0
2020/11/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/11/06	ES33	05/11/2020			Bond Future	11.7400	73.3635	11.7400	73.3635	0.000	0.0000	0.0000	0
2020/11/06	ES33	04/02/2021			Bond Future	11.8884	74.7362	11.7289	75.5553	(1.342)	0.0000	0.0000	350
2020/11/06	ES33	06/05/2021			Bond Future	12.1573	71.7530	11.9909	72.5804	(1.368)	0.0000	0.0000	0
2020/11/06	ES33	05/08/2021			Bond Future	12.4412	72.5280	12.2674	73.3643	(1.397)	0.0000	0.0000	0
2020/11/06	ES33	04/11/2021			Bond Future	12.7456	69.4792	12.5640	70.3239	(1.425)	0.0000	0.0000	0
2020/11/06	ES42	05/11/2020			Bond Future	12.3600	71.5161	12.3600	71.5161	0.000	0.0000	0.0000	0
2020/11/06	ES42	04/02/2021			Bond Future	12.5291	72.7532	12.3380	73.8169	(1.526)	0.0000	0.0000	4,789
2020/11/06	ES42	06/05/2021			Bond Future	12.7994	69.2653	12.5992	70.3400	(1.565)	0.0000	0.0000	0
2020/11/06	ES42	05/08/2021			Bond Future	13.0775	70.0139	12.8676	71.1000	(1.605)	0.0000	0.0000	0
2020/11/06	ES42	04/11/2021			Bond Future	13.3778	66.4560	13.1574	67.5531	(1.647)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	GOVI	04/02/2021	750.96	Put	GOVI	210,850.0000	21.0850	170,160.0000	17.0160	(19.298)	0	0	0
2020/11/06	GOVI	04/02/2021			GOVI	729.8750	729.8750	733.9440	733.9440	0.557	0.0000	0.0000	1,006
2020/11/06	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	04/02/2021	750.95	Put	GOVI	210,750.0000	21.0750	170,060.0000	17.0060	(19.307)	0	0	0
2020/11/06	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	04/02/2021	750.94	Put	GOVI	210,650.0000	21.0650	169,960.0000	16.9960	(19.316)	0	0	0
2020/11/06	GOVI	06/05/2021	678.67	Call	GOVI	589,270.0000	58.9270	630,370.0000	63.0370	6.975	0	0	0
2020/11/06	GOVI	06/05/2021			GOVI	737.5970	737.5970	741.7070	741.7070	0.557	0.0000	0.0000	0
2020/11/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	06/05/2021	678.68	Call	GOVI	589,170.0000	58.9170	630,270.0000	63.0270	6.976	0	0	0
2020/11/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	06/05/2021	678.69	Call	GOVI	589,070.0000	58.9070	630,170.0000	63.0170	6.977	0	0	0
2020/11/06	GOVI	05/08/2021	719.14	Call	GOVI	263,350.0000	26.3350	304,870.0000	30.4870	15.766	0	0	0
2020/11/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	05/08/2021			GOVI	745.4750	745.4750	749.6270	749.6270	0.557	0.0000	0.0000	0
2020/11/06	GOVI	05/08/2021	719.15	Call	GOVI	263,250.0000	26.3250	304,770.0000	30.4770	15.772	0	0	0
2020/11/06	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	05/08/2021	719.13	Call	GOVI	263,450.0000	26.3450	304,970.0000	30.4970	15.760	0	0	0
2020/11/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	04/11/2021	728.40	Call	GOVI	100.0000	0.0100	288,090.0000	28.8090	287990.000	0	0	0
2020/11/06	GOVI	04/11/2021			GOVI	728.4100	728.4100	757.2090	757.2090	3.954	0.0000	0.0000	0
2020/11/06	GOVI	04/11/2021	728.41	Call	GOVI	0.0000	0.0000	287,990.0000	28.7990	100.000	0	0	0
2020/11/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/11/06	GOVI	04/11/2021	728.42	Call	GOVI	0.0000	0.0000	287,890.0000	28.7890	100.000	0	0	0
2020/11/06	GOVI	04/11/2021	728.42	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2020/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/11/06	IGOV	04/02/2021			Index Future	259.8260	259.8260	261.1490	261.1490	0.509	0.0000	0.0000	989
2020/11/06	IGOV	06/05/2021			Index Future	262.6390	262.6390	263.9750	263.9750	0.509	0.0000	0.0000	21
2020/11/06	IGOV	05/08/2021			Index Future	265.5060	265.5060	266.8570	266.8570	0.509	0.0000	0.0000	0
2020/11/06	IGOV	04/11/2021			Index Future	266.8300	266.8300	269.6180	269.6180	1.045	0.0000	0.0000	0
2020/11/06	IS05	17/12/2020			Interest Rate Swap	93.9700	93.9700	93.9700	93.9700	0.000	0.0000	0.0000	0
2020/11/06	IS05	16/03/2021			Interest Rate Swap	92.1300	92.1300	92.1300	92.1300	0.000	0.0000	0.0000	0
2020/11/06	IS05	15/06/2021			Interest Rate Swap	90.1800	90.1800	90.1800	90.1800	0.000	0.0000	0.0000	0
2020/11/06	IS05	21/09/2021			Interest Rate Swap	89.0100	89.0100	89.0200	89.0200	0.011	0.0000	0.0000	0
2020/11/06	IS05	21/12/2021			Interest Rate Swap	90.1400	90.1400	90.1500	90.1500	0.011	0.0000	0.0000	51
2020/11/06	IS05	15/03/2022			Interest Rate Swap	89.4200	89.4200	89.4300	89.4300	0.011	0.0000	0.0000	0
2020/11/06	IS05	21/06/2022			Interest Rate Swap	89.3700	89.3700	89.4000	89.4000	0.034	0.0000	0.0000	0
2020/11/06	IS05	20/09/2022			Interest Rate Swap	92.3500	92.3500	92.3800	92.3800	0.032	0.0000	0.0000	0
2020/11/06	IS05	20/12/2022			Interest Rate Swap	92.7100	92.7100	92.7400	92.7400	0.032	0.0000	0.0000	0
2020/11/06	IS05	22/03/2023			Interest Rate Swap	84.9700	84.9700	85.0100	85.0100	0.047	0.0000	0.0000	0
2020/11/06	IS05	20/06/2023			Interest Rate Swap	90.4300	90.4300	90.4800	90.4800	0.055	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/11/06	IS10	17/12/2025			Interest Rate Swap	77.4700	77.4700	77.5500	77.5500	0.103	0.0000	0.0000	0
2020/11/06	IS10	16/03/2026			Interest Rate Swap	73.9700	73.9700	74.0500	74.0500	0.108	0.0000	0.0000	0
2020/11/06	IS10	15/06/2026			Interest Rate Swap	72.3800	72.3800	72.4500	72.4500	0.097	0.0000	0.0000	0
2020/11/06	IS10	21/09/2026			Interest Rate Swap	74.4500	74.4500	74.5000	74.5000	0.067	0.0000	0.0000	0
2020/11/06	IS10	21/12/2026			Interest Rate Swap	78.5300	78.5300	78.5700	78.5700	0.051	0.0000	0.0000	0
2020/11/06	IS10	15/03/2027			Interest Rate Swap	77.0500	77.0500	77.0600	77.0600	0.013	0.0000	0.0000	0
2020/11/06	IS10	21/06/2027			Interest Rate Swap	79.2000	79.2000	79.1800	79.1800	(0.025)	0.0000	0.0000	0
2020/11/06	IS10	20/09/2027			Interest Rate Swap	85.1200	85.1200	85.0800	85.0800	(0.047)	0.0000	0.0000	0
2020/11/06	IS10	20/12/2027			Interest Rate Swap	85.6200	85.6200	85.5600	85.5600	(0.070)	0.0000	0.0000	0
2020/11/06	IS10	22/03/2028			Interest Rate Swap	78.6900	78.6900	78.6300	78.6300	(0.076)	0.0000	0.0000	0
2020/11/06	IS10	20/06/2028			Interest Rate Swap	86.7400	86.7400	86.6700	86.6700	(0.081)	0.0000	0.0000	0
2020/11/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/11/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/11/06	JBAF	18/11/2020			Jibar Tradeable Future	3.3350	96.6650	3.3250	96.6750	(0.300)	0.0000	0.0000	0
2020/11/06	JBAF	15/12/2020			Jibar Tradeable Future	3.1850	96.8150	3.1750	96.8250	(0.314)	0.0000	0.0000	30,010
2020/11/06	JBAF	20/01/2021			Jibar Tradeable Future	3.1700	96.8300	3.1600	96.8400	(0.315)	0.0000	0.0000	0
2020/11/06	JBAF	17/02/2021			Jibar Tradeable Future	3.0900	96.9100	3.0800	96.9200	(0.324)	0.0000	0.0000	0
2020/11/06	JBAF	17/03/2021			Jibar Tradeable Future	3.0950	96.9050	3.0750	96.9250	(0.646)	0.0000	0.0000	0
2020/11/06	JBAF	21/04/2021			Jibar Tradeable Future	3.0800	96.9200	3.0800	96.9200	0.000	0.0000	0.0000	0
2020/11/06	JBAF	15/06/2021			Jibar Tradeable Future	3.1000	96.9000	3.0900	96.9100	(0.323)	0.0000	0.0000	0
2020/11/06	JBAF	15/09/2021			Jibar Tradeable Future	3.1950	96.8050	3.1850	96.8150	(0.313)	0.0000	0.0000	30,000
2020/11/06	JBAF	15/12/2021			Jibar Tradeable Future	3.3400	96.6600	3.3450	96.6550	0.150	0.0000	0.0000	0
2020/11/06	JBAF	16/03/2022			Jibar Tradeable Future	3.4200	96.5800	3.4300	96.5700	0.292	0.0000	0.0000	0
2020/11/06	JBAF	15/06/2022			Jibar Tradeable Future	3.7900	96.2100	3.7800	96.2200	(0.264)	0.0000	0.0000	0
2020/11/06	JBAF	21/09/2022			Jibar Tradeable Future	3.8350	96.1650	3.8250	96.1750	(0.261)	0.0000	0.0000	0
2020/11/06	R023	05/11/2020			Bond Future	4.1900	109.2518	4.1900	109.2518	0.000	0.0000	0.0000	0
2020/11/06	R023	04/02/2021	6.34	Call	Bond Future	4,198.9000	4.1989	4,153.8500	4.1538	(1.073)	0	0	0
2020/11/06	R023	04/02/2021	6.32	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	0
2020/11/06	R023	04/02/2021			Bond Future	4.2200	110.3355	4.2422	110.2905	0.526	0.0000	0.0000	31,134
2020/11/06	R023	04/02/2021	6.34	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2020/11/06	R023	04/02/2021	6.32	Call	Bond Future	4,160.2900	4.1603	4,115.2500	4.1152	(1.083)	0	0	0
2020/11/06	R023	04/02/2021	6.33	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2020/11/06	R023	04/02/2021	6.33	Call	Bond Future	4,179.6000	4.1796	4,134.5500	4.1345	(1.078)	0	0	0
2020/11/06	R023	06/05/2021	7.58	Call	Bond Future	5,815.8000	5.8158	5,769.8100	5.7698	(0.791)	0	0	0
2020/11/06	R023	06/05/2021			Bond Future	4.2096	107.5967	4.2353	107.5507	0.611	0.0000	0.0000	0
2020/11/06	R023	06/05/2021	7.56	Call	Bond Future	5,782.5400	5.7825	5,736.5500	5.7365	(0.795)	0	0	0
2020/11/06	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/11/06	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/11/06	R023	06/05/2021	7.57	Call	Bond Future	5,799.1700	5.7992	5,753.1800	5.7532	(0.793)	0	0	0
2020/11/06	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/11/06	R023	05/08/2021	5.30	Call	Bond Future	1,810.7900	1.8108	1,772.2000	1.7722	(2.131)	0	0	0
2020/11/06	R023	05/08/2021	5.29	Put	Bond Future	113.1300	0.1131	121.2900	0.1213	7.213	0	0	0
2020/11/06	R023	05/08/2021			Bond Future	4.1867	108.7585	4.2169	108.7119	0.722	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	R023	05/08/2021	5.31	Call	Bond Future	1,823.7800		1.8238	1,785.0700	1.7851	(2.123)	0	0	0
2020/11/06	R023	05/08/2021	5.31	Put	Bond Future	108.8700		0.1089	116.8000	0.1168	7.284	0	0	0
2020/11/06	R023	05/08/2021	5.30	Put	Bond Future	110.9800		0.1110	119.0300	0.1190	7.254	0	0	0
2020/11/06	R023	05/08/2021	5.29	Call	Bond Future	1,797.8300		1.7978	1,759.3500	1.7594	(2.140)	0	0	0
2020/11/06	R023	04/11/2021	4.91	Put	Bond Future	0.0000		0.0000	258.9800	0.2590	100.000	0	0	0
2020/11/06	R023	04/11/2021	4.90	Call	Bond Future	887.0800		0.8871	1,102.0200	1.1020	24.230	0	0	0
2020/11/06	R023	04/11/2021			Bond Future	4.2135		105.9397	4.2496	105.8927	0.858	0.0000	0.0000	0
2020/11/06	R023	04/11/2021	4.91	Call	Bond Future	899.9200		0.8999	1,111.9100	1.1119	23.557	0	0	0
2020/11/06	R023	04/11/2021	4.90	Put	Bond Future	0.0000		0.0000	261.9300	0.2619	100.000	0	0	0
2020/11/06	R023	04/11/2021	4.92	Call	Bond Future	912.7600		0.9128	1,121.4700	1.1215	22.866	0	0	0
2020/11/06	R023	04/11/2021	4.92	Put	Bond Future	0.0000		0.0000	255.7000	0.2557	100.000	0	0	0
2020/11/06	R035	05/11/2020			Bond Future	11.0300		86.3811	11.0300	86.3811	0.000	0.0000	0.0000	0
2020/11/06	R035	04/02/2021	10.05	Call	Bond Future	808.9300		0.8089	1,063.5900	1.0636	31.481	0	0	0
2020/11/06	R035	04/02/2021	10.04	Put	Bond Future	7,870.0300		7.8700	7,191.5100	7.1915	(8.622)	0	0	0
2020/11/06	R035	04/02/2021	10.14	Put	Bond Future	7,304.6400		7.3046	6,672.0200	6.6720	(8.661)	0	0	650
2020/11/06	R035	04/02/2021	11.14	Put	Bond Future	3,089.7000		3.0897	2,835.3800	2.8354	(8.231)	0	0	650
2020/11/06	R035	04/02/2021			Bond Future	11.1152		88.2137	10.9666	89.1425	(1.337)	0.0000	0.0000	99,881
2020/11/06	R035	04/02/2021	10.06	Call	Bond Future	821.2500		0.8213	1,080.3600	1.0804	31.551	0	0	0
2020/11/06	R035	04/02/2021	10.06	Put	Bond Future	7,755.2000		7.7552	7,085.5400	7.0855	(8.635)	0	0	0
2020/11/06	R035	04/02/2021	10.14	Call	Bond Future	924.9900		0.9250	1,221.1400	1.2211	32.017	0	0	0
2020/11/06	R035	04/02/2021	10.05	Put	Bond Future	7,812.5100		7.8125	7,138.4000	7.1384	(8.629)	0	0	0
2020/11/06	R035	04/02/2021	10.04	Call	Bond Future	796.7400		0.7967	1,046.9900	1.0470	31.409	0	0	0
2020/11/06	R035	04/02/2021	11.14	Call	Bond Future	3,243.4500		3.2435	3,917.9000	3.9179	20.794	0	0	0
2020/11/06	R035	06/05/2021	11.55	Call	Bond Future	4,805.3600		4.8054	5,625.0500	5.6250	17.058	0	0	0
2020/11/06	R035	06/05/2021	12.77	Call	Bond Future	9,456.3800		9.4564	10,303.3500	10.3034	8.957	0	0	0
2020/11/06	R035	06/05/2021	10.24	Put	Bond Future	8,614.0400		8.6140	8,086.6200	8.0866	(6.123)	0	0	0
2020/11/06	R035	06/05/2021	12.37	Call	Bond Future	7,818.8200		7.8188	8,761.0400	8.7610	12.051	0	0	0
2020/11/06	R035	06/05/2021	12.35	Put	Bond Future	2,012.6400		2.0126	2,021.8800	2.0219	0.459	0	0	0
2020/11/06	R035	06/05/2021			Bond Future	11.3463		84.6737	11.1916	85.6120	(1.364)	0.0000	0.0000	0
2020/11/06	R035	06/05/2021	12.37	Put	Bond Future	1,985.0000		1.9850	1,988.9600	1.9890	0.199	0	0	0
2020/11/06	R035	06/05/2021	12.35	Call	Bond Future	7,738.4100		7.7384	8,685.9100	8.6859	12.244	0	0	0
2020/11/06	R035	06/05/2021	12.91	Put	Bond Future	1,331.8200		1.3318	1,252.4500	1.2525	(5.960)	0	0	600
2020/11/06	R035	06/05/2021	10.40	Put	Bond Future	7,804.1600		7.8042	7,351.8500	7.3518	(5.796)	0	0	0
2020/11/06	R035	06/05/2021	11.55	Put	Bond Future	3,593.6500		3.5937	3,475.0800	3.4751	(3.299)	0	0	1,650
2020/11/06	R035	06/05/2021	12.77	Put	Bond Future	1,508.3600		1.5084	1,417.0700	1.4171	(6.052)	0	0	1,650
2020/11/06	R035	06/05/2021	10.24	Call	Bond Future	1,549.4100		1.5494	1,960.2500	1.9603	26.516	0	0	793
2020/11/06	R035	06/05/2021	12.36	Put	Bond Future	1,998.7700		1.9988	2,005.3700	2.0054	0.330	0	0	0
2020/11/06	R035	06/05/2021	11.15	Put	Bond Future	4,752.5400		4.7525	4,564.2500	4.5643	(3.962)	0	0	0
2020/11/06	R035	06/05/2021	11.15	Call	Bond Future	3,559.4300		3.5594	4,309.4000	4.3094	21.070	0	0	600
2020/11/06	R035	06/05/2021	12.91	Call	Bond Future	9,999.2300		9.9992	10,858.1200	10.8581	8.590	0	0	0
2020/11/06	R035	06/05/2021	10.40	Call	Bond Future	1,814.1700		1.8142	2,300.1200	2.3001	26.786	0	0	600
2020/11/06	R035	06/05/2021	10.81	Put	Bond Future	5,963.1800		5.9632	5,703.2300	5.7032	(4.359)	0	0	0
2020/11/06	R035	06/05/2021	10.81	Call	Bond Future	2,643.4400		2.6434	3,321.7500	3.3218	25.660	0	0	1,650
2020/11/06	R035	06/05/2021	11.32	Call	Bond Future	4,069.6400		4.0696	4,847.5900	4.8476	19.116	0	0	0
2020/11/06	R035	06/05/2021	11.32	Put	Bond Future	4,228.1500		4.2281	4,067.8400	4.0678	(3.791)	0	0	793
2020/11/06	R035	06/05/2021	12.02	Call	Bond Future	6,451.8200		6.4518	7,390.7300	7.3907	14.553	0	0	0
2020/11/06	R035	06/05/2021	12.02	Put	Bond Future	2,542.0300		2.5420	2,542.6800	2.5427	0.026	0	0	793

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	R035	06/05/2021	12.36	Call	Bond Future	7,778.5900	7.7786	8,723.4500	8.7235	12.147	0	0	0
2020/11/06	R035	05/08/2021	5.31	Call	Bond Future	0.1900	0.0002	0.4400	0.0004	131.579	0	0	0
2020/11/06	R035	05/08/2021			Bond Future	11.5928	85.5883	11.4314	86.5365	(1.393)	0.0000	0.0000	0
2020/11/06	R035	05/08/2021	5.29	Call	Bond Future	0.1800	0.0002	0.4200	0.0004	133.333	0	0	0
2020/11/06	R035	05/08/2021	5.29	Put	Bond Future	52,735.9100	52.7359	51,787.9100	51.7879	(1.798)	0	0	0
2020/11/06	R035	05/08/2021	5.31	Put	Bond Future	52,502.6300	52.5026	51,554.6400	51.5546	(1.806)	0	0	0
2020/11/06	R035	05/08/2021	5.30	Call	Bond Future	0.1900	0.0002	0.4300	0.0004	126.316	0	0	0
2020/11/06	R035	05/08/2021	5.30	Put	Bond Future	52,619.2100	52.6192	51,671.2100	51.6712	(1.802)	0	0	0
2020/11/06	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	3,416.2000	3.4162	100.000	0	0	0
2020/11/06	R035	04/11/2021			Bond Future	11.8564	81.9705	11.6879	82.9284	(1.421)	0.0000	0.0000	0
2020/11/06	R035	04/11/2021	12.52	Call	Bond Future	3,614.6200	3.6146	8,005.1800	8.0052	121.467	0	0	0
2020/11/06	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	3,432.7000	3.4327	100.000	0	0	0
2020/11/06	R035	04/11/2021	12.53	Call	Bond Future	3,667.2300	3.6672	8,041.2900	8.0413	119.274	0	0	0
2020/11/06	R035	04/11/2021	12.51	Call	Bond Future	3,561.9500	3.5619	7,969.1100	7.9691	123.729	0	0	0
2020/11/06	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	3,449.3000	3.4493	100.000	0	0	0
2020/11/06	R186	05/11/2020			Bond Future	6.8450	122.0667	6.8450	122.0667	0.000	0.0000	0.0000	0
2020/11/06	R186	04/02/2021	8.15	Call	Bond Future	6,409.6500	6.4097	6,058.5400	6.0585	(5.478)	0	0	0
2020/11/06	R186	04/02/2021			Bond Future	6.9297	118.3889	7.0072	117.9834	1.118	0.0000	0.0000	78,004
2020/11/06	R186	04/02/2021	8.15	Put	Bond Future	224.9000	0.2249	279.2000	0.2792	24.144	0	0	0
2020/11/06	R186	04/02/2021	8.16	Call	Bond Future	6,454.4100	6.4544	6,101.6000	6.1016	(5.466)	0	0	0
2020/11/06	R186	04/02/2021	8.17	Put	Bond Future	216.5900	0.2166	267.5100	0.2675	23.510	0	0	0
2020/11/06	R186	04/02/2021	8.00	Put	Bond Future	297.3100	0.2973	381.1000	0.3811	28.183	0	0	15,177
2020/11/06	R186	04/02/2021	8.16	Put	Bond Future	220.7100	0.2207	273.3100	0.2733	23.832	0	0	0
2020/11/06	R186	04/02/2021	8.17	Call	Bond Future	6,499.2200	6.4992	6,144.7300	6.1447	(5.454)	0	0	0
2020/11/06	R186	04/02/2021	8.00	Call	Bond Future	5,744.4200	5.7444	5,422.8000	5.4228	(5.599)	0	0	0
2020/11/06	R186	06/05/2021	10.77	Call	Bond Future	16,719.0400	16.7190	16,310.4200	16.3104	(2.444)	0	0	0
2020/11/06	R186	06/05/2021	10.76	Put	Bond Future	4.3400	0.0043	5.9600	0.0060	37.327	0	0	0
2020/11/06	R186	06/05/2021			Bond Future	7.0850	119.6424	7.1672	119.2322	1.160	0.0000	0.0000	0
2020/11/06	R186	06/05/2021	10.78	Call	Bond Future	16,759.9600	16.7600	16,351.3100	16.3513	(2.438)	0	0	0
2020/11/06	R186	06/05/2021	10.78	Put	Bond Future	4.1200	0.0041	5.6700	0.0057	37.621	0	0	0
2020/11/06	R186	06/05/2021	10.77	Put	Bond Future	4.2300	0.0042	5.8100	0.0058	37.352	0	0	0
2020/11/06	R186	06/05/2021	10.76	Call	Bond Future	16,678.1000	16.6781	16,269.5200	16.2695	(2.450)	0	0	0
2020/11/06	R186	05/08/2021	8.62	Put	Bond Future	679.9800	0.6800	748.9200	0.7489	10.139	0	0	0
2020/11/06	R186	05/08/2021	8.61	Call	Bond Future	6,919.7500	6.9198	6,574.5700	6.5746	(4.988)	0	0	0
2020/11/06	R186	05/08/2021			Bond Future	7.2536	115.6533	7.3410	115.2384	1.205	0.0000	0.0000	0
2020/11/06	R186	05/08/2021	8.62	Call	Bond Future	6,955.6400	6.9556	6,609.7700	6.6098	(4.973)	0	0	0
2020/11/06	R186	05/08/2021	8.61	Put	Bond Future	688.4300	0.6884	758.0600	0.7581	10.114	0	0	0
2020/11/06	R186	05/08/2021	8.63	Call	Bond Future	6,991.5800	6.9916	6,645.0300	6.6450	(4.957)	0	0	0
2020/11/06	R186	05/08/2021	8.63	Put	Bond Future	671.6200	0.6716	739.8800	0.7399	10.163	0	0	0
2020/11/06	R186	04/11/2021	8.09	Put	Bond Future	0.0000	0.0000	1,897.6500	1.8976	100.000	0	0	0
2020/11/06	R186	04/11/2021	8.10	Call	Bond Future	2,892.1700	2.8922	4,356.8800	4.3569	50.644	0	0	0
2020/11/06	R186	04/11/2021			Bond Future	7.4494	116.8083	7.5423	116.3895	1.247	0.0000	0.0000	0
2020/11/06	R186	04/11/2021	8.11	Call	Bond Future	2,935.9000	2.9359	4,386.5700	4.3866	49.411	0	0	0
2020/11/06	R186	04/11/2021	8.11	Put	Bond Future	0.0000	0.0000	1,869.4800	1.8695	100.000	0	0	0
2020/11/06	R186	04/11/2021	8.09	Call	Bond Future	2,848.4300	2.8484	4,327.2700	4.3273	51.918	0	0	0
2020/11/06	R186	04/11/2021	8.10	Put	Bond Future	0.0000	0.0000	1,883.5200	1.8835	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	R197	05/11/2020			Bond Future	317.2581	317.2581	317.2581	317.2581	0.000	0.0000	0.0000	0
2020/11/06	R197	04/02/2021			Bond Future	312.5722	312.5722	313.2009	313.2009	0.201	0.0000	0.0000	2,460
2020/11/06	R197	06/05/2021			Bond Future	315.9566	315.9566	316.5908	316.5908	0.201	0.0000	0.0000	0
2020/11/06	R197	05/08/2021			Bond Future	311.4521	311.4521	312.0928	312.0928	0.206	0.0000	0.0000	0
2020/11/06	R197	04/11/2021			Bond Future	314.6369	314.6369	315.2846	315.2846	0.206	0.0000	0.0000	0
2020/11/06	R202	05/11/2020			Bond Future	212.5368	212.5368	212.5368	212.5368	0.000	0.0000	0.0000	0
2020/11/06	R202	04/02/2021			Bond Future	210.4863	210.4863	210.5029	210.5029	0.008	0.0000	0.0000	7,827
2020/11/06	R202	06/05/2021			Bond Future	212.7653	212.7653	212.7812	212.7812	0.007	0.0000	0.0000	0
2020/11/06	R202	05/08/2021			Bond Future	210.8686	210.8686	210.8844	210.8844	0.008	0.0000	0.0000	0
2020/11/06	R202	04/11/2021			Bond Future	213.0253	213.0253	213.0414	213.0414	0.008	0.0000	0.0000	0
2020/11/06	R208	05/11/2020			Bond Future	3.5000	101.9960	3.5000	101.9960	0.000	0.0000	0.0000	0
2020/11/06	R209	05/11/2020			Bond Future	10.7400	67.2420	10.7400	67.2420	0.000	0.0000	0.0000	0
2020/11/06	R209	04/02/2021	10.12	Put	Bond Future	5,297.6500	5.2976	4,808.0000	4.8080	(9.243)	0	0	0
2020/11/06	R209	04/02/2021			Bond Future	10.8166	68.6015	10.6588	69.4761	(1.459)	0.0000	0.0000	27,681
2020/11/06	R209	04/02/2021	10.11	Call	Bond Future	1,291.8000	1.2918	1,673.0500	1.6731	29.513	0	0	0
2020/11/06	R209	04/02/2021	10.11	Put	Bond Future	5,340.5900	5.3406	4,847.2900	4.8473	(9.237)	0	0	0
2020/11/06	R209	04/02/2021	10.12	Call	Bond Future	1,308.6100	1.3086	1,693.5100	1.6935	29.413	0	0	0
2020/11/06	R209	04/02/2021	10.10	Call	Bond Future	1,275.0100	1.2750	1,652.7500	1.6528	29.626	0	0	0
2020/11/06	R209	04/02/2021	10.10	Put	Bond Future	5,383.6200	5.3836	4,886.8100	4.8868	(9.228)	0	0	0
2020/11/06	R209	06/05/2021	12.25	Put	Bond Future	1,563.8400	1.5638	1,454.9900	1.4550	(6.960)	0	0	9,150
2020/11/06	R209	06/05/2021	12.23	Put	Bond Future	1,584.9100	1.5849	1,480.0900	1.4801	(6.614)	0	0	0
2020/11/06	R209	06/05/2021	12.22	Call	Bond Future	7,598.0200	7.5980	8,378.8300	8.3788	10.276	0	0	0
2020/11/06	R209	06/05/2021			Bond Future	11.0158	66.1880	10.8521	67.0716	(1.486)	0.0000	0.0000	3,275
2020/11/06	R209	06/05/2021	10.25	Put	Bond Future	6,252.5700	6.2526	5,862.2600	5.8623	(6.242)	0	0	0
2020/11/06	R209	06/05/2021	10.25	Call	Bond Future	1,967.5100	1.9675	2,460.7200	2.4607	25.068	0	0	6,325
2020/11/06	R209	06/05/2021	11.25	Call	Bond Future	4,388.8200	4.3888	5,095.3000	5.0953	16.097	0	0	0
2020/11/06	R209	06/05/2021	11.25	Put	Bond Future	3,154.1300	3.1541	2,977.0900	2.9771	(5.613)	0	0	9,150
2020/11/06	R209	06/05/2021	12.25	Call	Bond Future	7,705.4300	7.7054	8,480.1000	8.4801	10.054	0	0	0
2020/11/06	R209	06/05/2021	12.23	Call	Bond Future	7,633.8500	7.6338	8,412.5500	8.4125	10.201	0	0	0
2020/11/06	R209	06/05/2021	12.22	Put	Bond Future	1,595.4800	1.5955	1,492.7700	1.4928	(6.438)	0	0	0
2020/11/06	R209	06/05/2021	12.24	Call	Bond Future	7,669.5600	7.6696	8,446.3200	8.4463	10.128	0	0	0
2020/11/06	R209	06/05/2021	12.24	Put	Bond Future	1,574.2600	1.5743	1,467.5000	1.4675	(6.782)	0	0	0
2020/11/06	R209	05/08/2021	11.81	Put	Bond Future	2,825.9200	2.8259	2,675.3100	2.6753	(5.330)	0	0	0
2020/11/06	R209	05/08/2021			Bond Future	11.2235	66.9030	11.0535	67.7960	(1.514)	0.0000	0.0000	0
2020/11/06	R209	05/08/2021	11.80	Call	Bond Future	5,744.0300	5.7440	6,484.7400	6.4847	12.895	0	0	0
2020/11/06	R209	05/08/2021	11.80	Put	Bond Future	2,843.0900	2.8431	2,690.8600	2.6909	(5.354)	0	0	0
2020/11/06	R209	05/08/2021	11.81	Call	Bond Future	5,775.4900	5.7755	6,517.8200	6.5178	12.853	0	0	0
2020/11/06	R209	05/08/2021	11.79	Call	Bond Future	5,712.8200	5.7128	6,451.4700	6.4515	12.930	0	0	0
2020/11/06	R209	05/08/2021	11.79	Put	Bond Future	2,860.5700	2.8606	2,706.2800	2.7063	(5.394)	0	0	0
2020/11/06	R209	04/11/2021	12.19	Call	Bond Future	3,612.4900	3.6125	7,444.1300	7.4441	106.066	0	0	0
2020/11/06	R209	04/11/2021	12.17	Call	Bond Future	3,519.4800	3.5195	7,380.0200	7.3800	109.691	0	0	0
2020/11/06	R209	04/11/2021			Bond Future	11.4448	64.4323	11.2682	65.3342	(1.543)	0.0000	0.0000	0
2020/11/06	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	2,958.6300	2.9586	100.000	0	0	0
2020/11/06	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	2,929.7300	2.9297	100.000	0	0	0
2020/11/06	R209	04/11/2021	12.18	Call	Bond Future	3,566.0100	3.5660	7,411.9500	7.4120	107.850	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	2,944.0300	2.9440	100.000	0	0	0
2020/11/06	R210	05/11/2020			Bond Future	188.1584	188.1584	188.1584	188.1584	0.000	0.0000	0.0000	0
2020/11/06	R210	04/02/2021			Bond Future	190.0321	190.0321	190.5438	190.5438	0.269	0.0000	0.0000	1,254
2020/11/06	R210	06/05/2021			Bond Future	189.3800	189.3800	189.8964	189.8964	0.273	0.0000	0.0000	0
2020/11/06	R210	05/08/2021			Bond Future	191.4701	191.4701	191.9920	191.9920	0.273	0.0000	0.0000	0
2020/11/06	R210	04/11/2021			Bond Future	190.6940	190.6940	191.2214	191.2214	0.277	0.0000	0.0000	0
2020/11/06	R212	05/11/2020			Bond Future	170.0601	170.0601	170.0601	170.0601	0.000	0.0000	0.0000	0
2020/11/06	R212	04/02/2021			Bond Future	169.4587	169.4587	169.2524	169.2524	(0.122)	0.0000	0.0000	7,050
2020/11/06	R212	06/05/2021			Bond Future	171.2939	171.2939	171.0846	171.0846	(0.122)	0.0000	0.0000	0
2020/11/06	R212	05/08/2021			Bond Future	170.8559	170.8559	170.6441	170.6441	(0.124)	0.0000	0.0000	0
2020/11/06	R212	04/11/2021			Bond Future	172.6033	172.6033	172.3896	172.3896	(0.124)	0.0000	0.0000	0
2020/11/06	R213	05/11/2020			Bond Future	9.5800	84.6909	9.5800	84.6909	0.000	0.0000	0.0000	0
2020/11/06	R213	04/02/2021	9.40	Call	Bond Future	1,818.7100	1.8187	1,964.6500	1.9647	8.024	0	0	0
2020/11/06	R213	04/02/2021	9.39	Put	Bond Future	3,638.2000	3.6382	3,624.5600	3.6246	(0.375)	0	0	0
2020/11/06	R213	04/02/2021			Bond Future	9.7148	85.9485	9.6864	86.1073	(0.292)	0.0000	0.0000	8,955
2020/11/06	R213	04/02/2021	9.41	Call	Bond Future	1,841.8800	1.8419	1,988.5000	1.9885	7.960	0	0	0
2020/11/06	R213	04/02/2021	9.41	Put	Bond Future	3,569.3700	3.5694	3,557.2500	3.5573	(0.340)	0	0	0
2020/11/06	R213	04/02/2021	9.40	Put	Bond Future	3,603.6700	3.6037	3,590.8700	3.5909	(0.355)	0	0	0
2020/11/06	R213	04/02/2021	9.39	Call	Bond Future	1,795.7100	1.7957	1,940.8100	1.9408	8.080	0	0	0
2020/11/06	R213	06/05/2021	11.91	Put	Bond Future	578.1700	0.5782	592.5100	0.5925	2.480	0	0	0
2020/11/06	R213	06/05/2021			Bond Future	9.9157	83.3297	9.8863	83.4898	(0.297)	0.0000	0.0000	0
2020/11/06	R213	06/05/2021	11.90	Call	Bond Future	10,488.1600	10.4882	10,662.6100	10.6626	1.663	0	0	0
2020/11/06	R213	06/05/2021	11.90	Put	Bond Future	584.7400	0.5847	599.1200	0.5991	2.459	0	0	0
2020/11/06	R213	06/05/2021	11.91	Call	Bond Future	10,527.3700	10.5274	10,701.7800	10.7018	1.657	0	0	0
2020/11/06	R213	06/05/2021	11.89	Call	Bond Future	10,448.9800	10.4490	10,623.4700	10.6235	1.670	0	0	0
2020/11/06	R213	06/05/2021	11.89	Put	Bond Future	591.3800	0.5914	605.8000	0.6058	2.438	0	0	0
2020/11/06	R213	05/08/2021	10.14	Put	Bond Future	3,702.5700	3.7026	3,719.3600	3.7194	0.453	0	0	200
2020/11/06	R213	05/08/2021	9.34	Call	Bond Future	1,920.4100	1.9204	2,024.1400	2.0241	5.401	0	0	200
2020/11/06	R213	05/08/2021	10.85	Call	Bond Future	5,917.1300	5.9171	6,134.9800	6.1350	3.682	0	0	0
2020/11/06	R213	05/08/2021	10.84	Put	Bond Future	2,260.3700	2.2604	2,315.7500	2.3157	2.450	0	0	0
2020/11/06	R213	05/08/2021			Bond Future	10.1306	84.2296	10.0999	84.3912	(0.303)	0.0000	0.0000	0
2020/11/06	R213	05/08/2021	10.78	Call	Bond Future	5,681.6300	5.6816	5,895.3800	5.8954	3.762	0	0	0
2020/11/06	R213	05/08/2021	10.78	Put	Bond Future	2,356.7000	2.3567	2,408.8200	2.4088	2.212	0	0	200
2020/11/06	R213	05/08/2021	10.14	Call	Bond Future	3,752.0600	3.7521	3,930.4800	3.9305	4.755	0	0	0
2020/11/06	R213	05/08/2021	10.86	Call	Bond Future	5,951.1700	5.9512	6,169.3300	6.1693	3.666	0	0	0
2020/11/06	R213	05/08/2021	10.86	Put	Bond Future	2,229.0800	2.2291	2,285.6100	2.2856	2.536	0	0	0
2020/11/06	R213	05/08/2021	9.34	Put	Bond Future	6,222.6000	6.2226	6,164.7000	6.1647	(0.930)	0	0	0
2020/11/06	R213	05/08/2021	10.85	Put	Bond Future	2,244.5400	2.2445	2,300.7600	2.3008	2.505	0	0	0
2020/11/06	R213	05/08/2021	10.84	Call	Bond Future	5,883.4200	5.8834	6,100.4300	6.1004	3.689	0	0	0
2020/11/06	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	2,836.3400	2.8363	100.000	0	0	0
2020/11/06	R213	04/11/2021			Bond Future	10.3650	81.5435	10.3330	81.7068	(0.309)	0.0000	0.0000	0
2020/11/06	R213	04/11/2021	11.10	Call	Bond Future	3,633.8300	3.6338	6,633.5400	6.6335	82.550	0	0	0
2020/11/06	R213	04/11/2021	11.11	Call	Bond Future	3,681.7800	3.6818	6,666.1900	6.6662	81.059	0	0	0
2020/11/06	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	2,851.4100	2.8514	100.000	0	0	0
2020/11/06	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	2,821.0400	2.8210	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	R213	04/11/2021	11.09	Call	Bond Future	3,585.8500	3.5858	6,600.6300	6.6006	84.074	0	0	0
2020/11/06	R214	05/11/2020			Bond Future	11.2300	63.7162	11.2300	63.7162	0.000	0.0000	0.0000	0
2020/11/06	R214	04/02/2021	10.33	Call	Bond Future	940.1600	0.9402	1,282.5300	1.2825	36.416	0	0	0
2020/11/06	R214	04/02/2021			Bond Future	11.3455	64.8636	11.1560	65.8979	(1.671)	0.0000	0.0000	15,428
2020/11/06	R214	04/02/2021	10.31	Call	Bond Future	915.2700	0.9153	1,250.3900	1.2504	36.614	0	0	0
2020/11/06	R214	04/02/2021	10.31	Put	Bond Future	6,920.7400	6.9207	6,221.6000	6.2216	(10.102)	0	0	0
2020/11/06	R214	04/02/2021	10.33	Put	Bond Future	6,821.0100	6.8210	6,129.1200	6.1291	(10.144)	0	0	0
2020/11/06	R214	04/02/2021	10.32	Call	Bond Future	927.6600	0.9277	1,266.4000	1.2664	36.516	0	0	0
2020/11/06	R214	04/02/2021	10.32	Put	Bond Future	6,870.7800	6.8708	6,175.2600	6.1753	(10.123)	0	0	0
2020/11/06	R214	06/05/2021	12.26	Call	Bond Future	5,919.2100	5.9192	6,857.5100	6.8575	15.852	0	0	0
2020/11/06	R214	06/05/2021	12.25	Put	Bond Future	2,378.9000	2.3789	2,270.9500	2.2709	(4.538)	0	0	0
2020/11/06	R214	06/05/2021			Bond Future	11.5470	62.2738	11.3501	63.3186	(1.705)	0.0000	0.0000	0
2020/11/06	R214	06/05/2021	12.27	Call	Bond Future	5,951.6100	5.9516	6,891.2500	6.8913	15.788	0	0	0
2020/11/06	R214	06/05/2021	12.27	Put	Bond Future	2,348.7100	2.3487	2,243.4600	2.2435	(4.481)	0	0	0
2020/11/06	R214	06/05/2021	12.26	Put	Bond Future	2,363.7500	2.3638	2,257.1600	2.2572	(4.509)	0	0	0
2020/11/06	R214	06/05/2021	12.25	Call	Bond Future	5,886.8500	5.8868	6,823.7900	6.8238	15.916	0	0	0
2020/11/06	R214	05/08/2021	12.01	Call	Bond Future	4,896.8500	4.8969	5,683.1300	5.6831	16.057	0	0	0
2020/11/06	R214	05/08/2021			Bond Future	11.7603	62.9463	11.5553	64.0024	(1.742)	0.0000	0.0000	0
2020/11/06	R214	05/08/2021	12.01	Put	Bond Future	3,649.0800	3.6491	3,379.2500	3.3793	(7.394)	0	0	0
2020/11/06	R214	05/08/2021	12.03	Put	Bond Future	3,605.9100	3.6059	3,341.5200	3.3415	(7.332)	0	0	0
2020/11/06	R214	05/08/2021	12.02	Call	Bond Future	4,924.3900	4.9244	5,713.4000	5.7134	16.022	0	0	0
2020/11/06	R214	05/08/2021	12.02	Put	Bond Future	3,627.5400	3.6275	3,360.4400	3.3604	(7.363)	0	0	0
2020/11/06	R214	05/08/2021	12.03	Call	Bond Future	4,951.7800	4.9518	5,743.5000	5.7435	15.989	0	0	0
2020/11/06	R214	04/11/2021	12.47	Call	Bond Future	2,307.9700	2.3080	6,845.1600	6.8452	196.588	0	0	0
2020/11/06	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	3,487.1300	3.4871	100.000	0	0	0
2020/11/06	R214	04/11/2021			Bond Future	11.9864	60.2994	11.7730	61.3661	(1.780)	0.0000	0.0000	0
2020/11/06	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	3,470.4400	3.4704	100.000	0	0	0
2020/11/06	R214	04/11/2021	12.48	Call	Bond Future	2,354.1300	2.3541	6,874.7100	6.8747	192.028	0	0	0
2020/11/06	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	3,453.8300	3.4538	100.000	0	0	0
2020/11/06	R214	04/11/2021	12.46	Call	Bond Future	2,261.7400	2.2617	6,815.6200	6.8156	201.344	0	0	0
2020/11/06	R248	05/11/2020			Bond Future	11.5550	78.5418	11.5550	78.5418	0.000	0.0000	0.0000	0
2020/11/06	R248	04/02/2021	10.47	Put	Bond Future	8,920.3300	8.9203	7,995.3900	7.9954	(10.369)	0	0	0
2020/11/06	R248	04/02/2021	10.46	Call	Bond Future	732.7000	0.7327	1,020.4600	1.0205	39.274	0	0	0
2020/11/06	R248	04/02/2021	10.75	Call	Bond Future	1,137.2000	1.1372	1,590.6700	1.5907	39.876	0	0	2,590
2020/11/06	R248	04/02/2021			Bond Future	11.6243	80.3405	11.4390	81.5565	(1.594)	0.0000	0.0000	111,281
2020/11/06	R248	04/02/2021	11.50	Put	Bond Future	3,778.6300	3.7786	3,385.6500	3.3856	(10.400)	0	0	0
2020/11/06	R248	04/02/2021	11.50	Call	Bond Future	2,966.7100	2.9667	3,789.7100	3.7897	27.741	0	0	2,590
2020/11/06	R248	04/02/2021	10.75	Put	Bond Future	7,191.9300	7.1919	6,429.4200	6.4294	(10.602)	0	0	0
2020/11/06	R248	04/02/2021	10.47	Call	Bond Future	744.5700	0.7446	1,035.6100	1.0356	39.088	0	0	0
2020/11/06	R248	04/02/2021	10.46	Put	Bond Future	8,985.9800	8.9860	8,057.7600	8.0578	(10.330)	0	0	0
2020/11/06	R248	04/02/2021	10.48	Call	Bond Future	756.5700	0.7566	1,050.9200	1.0509	38.906	0	0	0
2020/11/06	R248	04/02/2021	10.48	Put	Bond Future	8,854.9400	8.8549	7,933.3100	7.9333	(10.408)	0	0	0
2020/11/06	R248	06/05/2021	12.36	Call	Bond Future	6,196.7100	6.1967	7,365.1200	7.3651	18.855	0	0	0
2020/11/06	R248	06/05/2021			Bond Future	11.8399	76.7803	11.6465	78.0088	(1.633)	0.0000	0.0000	0
2020/11/06	R248	06/05/2021	12.34	Call	Bond Future	6,124.5400	6.1245	7,286.8900	7.2869	18.979	0	0	0
2020/11/06	R248	06/05/2021	12.34	Put	Bond Future	3,107.2300	3.1072	3,041.0700	3.0411	(2.129)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/11/06	R248	06/05/2021	12.36	Put	Bond Future	3,063.3100	3.0633	3,003.2100	3.0032	(1.962)	0	0	0
2020/11/06	R248	06/05/2021	12.35	Call	Bond Future	6,160.5900	6.1606	7,326.0800	7.3261	18.918	0	0	0
2020/11/06	R248	06/05/2021	12.35	Put	Bond Future	3,085.1900	3.0852	3,022.1700	3.0222	(2.043)	0	0	0
2020/11/06	R248	05/08/2021	12.51	Put	Bond Future	3,553.0100	3.5530	3,423.5500	3.4236	(3.644)	0	0	0
2020/11/06	R248	05/08/2021			Bond Future	12.0692	77.6096	11.8670	78.8512	(1.676)	0.0000	0.0000	0
2020/11/06	R248	05/08/2021	12.51	Call	Bond Future	6,133.8100	6.1338	7,245.9800	7.2460	18.132	0	0	0
2020/11/06	R248	05/08/2021	12.52	Call	Bond Future	6,168.1500	6.1682	7,283.7000	7.2837	18.086	0	0	0
2020/11/06	R248	05/08/2021	12.50	Put	Bond Future	3,575.7200	3.5757	3,442.5900	3.4426	(3.723)	0	0	0
2020/11/06	R248	05/08/2021	12.52	Put	Bond Future	3,530.7100	3.5307	3,404.6300	3.4046	(3.571)	0	0	0
2020/11/06	R248	05/08/2021	12.50	Call	Bond Future	6,099.7900	6.0998	7,208.2900	7.2083	18.173	0	0	0
2020/11/06	R248	04/11/2021	12.85	Call	Bond Future	3,016.8400	3.0168	8,078.9500	8.0789	167.795	0	0	0
2020/11/06	R248	04/11/2021			Bond Future	12.3126	73.9751	12.1009	75.2293	(1.719)	0.0000	0.0000	0
2020/11/06	R248	04/11/2021	12.83	Call	Bond Future	2,908.7000	2.9087	8,007.5400	8.0075	175.296	0	0	0
2020/11/06	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	3,844.6200	3.8446	100.000	0	0	0
2020/11/06	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	3,807.8900	3.8079	100.000	0	0	0
2020/11/06	R248	04/11/2021	12.84	Call	Bond Future	2,962.8100	2.9628	8,043.2300	8.0432	171.473	0	0	0
2020/11/06	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	3,826.2000	3.8262	100.000	0	0	0

Total

1084928